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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For March 2018

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	2025 On 03-May-18			Bond Future	133.11	133.1058	133.1068	133.1058	1,033.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	2025 On 03-May-18	133.22	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 03-May-18	133.21	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 03-May-18	133.21	Put	Bond Future	103	0	103	0	0.00
01/03/2018	2025 On 03-May-18	133.20	Put	Bond Future	93	0	93	0	0.00
01/03/2018	2025 On 03-May-18	133.22	Put	Bond Future	113	0	113	0	0.00
01/03/2018	2025 On 02-August-18			Bond Future	134.19	134.1948	134.1949	134.1948	0.00
01/03/2018	2025 On 02-August-18	136.65	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 02-August-18	136.66	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 02-August-18	136.67	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2025 On 02-August-18	136.66	Put	Bond Future	2465	2	2465	2	0.00
01/03/2018	2025 On 02-August-18	136.67	Put	Bond Future	2475	2	2475	2	0.00
01/03/2018	2025 On 02-August-18	136.65	Put	Bond Future	2455	2	2455	2	0.00
01/03/2018	2029 On 03-May-18			Bond Future	100.42	100.7658	100.4195	100.7658	1,370.00
01/03/2018	2029 On 02-August-18			Bond Future	102.28	102.6353	102.2818	102.6353	0.00
01/03/2018	2030 On 03-May-18			Bond Future	8.61	97.7218	8.6079	97.7218	90,411.00
01/03/2018	2030 On 03-May-18	9.49	Call	Bond Future	6094	6	6094	6	0.00
01/03/2018	2030 On 03-May-18	9.51	Call	Bond Future	6216	6	6216	6	0.00
01/03/2018	2030 On 03-May-18	9.50	Call	Bond Future	6155	6	6155	6	0.00
01/03/2018	2030 On 03-May-18	9.50	Put	Bond Future	113	0	113	0	0.00
01/03/2018	2030 On 03-May-18	9.51	Put	Bond Future	109	0	109	0	0.00
01/03/2018	2030 On 03-May-18	9.49	Put	Bond Future	116	0	116	0	0.00
01/03/2018	2030 On 02-August-18			Bond Future	8.65	95.5245	8.6483	95.5245	127.00
01/03/2018	2030 On 02-August-18	9.46	Call	Bond Future	6123	6	6123	6	0.00
01/03/2018	2030 On 02-August-18	8.51	Call	Bond Future	1839	2	1839	2	7,850.00
01/03/2018	2030 On 02-August-18	8.91	Call	Bond Future	3397	3	3397	3	7,850.00
01/03/2018	2030 On 02-August-18	9.47	Call	Bond Future	6176	6	6176	6	0.00
01/03/2018	2030 On 02-August-18	9.50	Call	Bond Future	6337	6	6337	6	0.00
01/03/2018	2030 On 02-August-18	9.45	Call	Bond Future	6069	6	6069	6	0.00
01/03/2018	2030 On 02-August-18	9.50	Put	Bond Future	648	1	648	1	7,850.00
01/03/2018	2030 On 02-August-18	9.47	Put	Bond Future	679	1	679	1	0.00
01/03/2018	2030 On 02-August-18	9.45	Put	Bond Future	701	1	701	1	0.00
01/03/2018	2030 On 02-August-18	8.91	Put	Bond Future	1598	2	1598	2	0.00
01/03/2018	2030 On 02-August-18	9.46	Put	Bond Future	690	1	690	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	2030 On 02-August-18	8.51	Put	Bond Future	2808	3	2808	3	0.00
01/03/2018	2032 On 03-May-18			Bond Future	8.82	96.4130	8.8187	96.4130	61,957.00
01/03/2018	2032 On 03-May-18	9.70	Call	Bond Future	6583	7	6583	7	0.00
01/03/2018	2032 On 03-May-18	9.71	Call	Bond Future	6648	7	6648	7	0.00
01/03/2018	2032 On 03-May-18	9.72	Call	Bond Future	6713	7	6713	7	0.00
01/03/2018	2032 On 03-May-18	9.72	Put	Bond Future	137	0	137	0	0.00
01/03/2018	2032 On 03-May-18	9.70	Put	Bond Future	146	0	146	0	0.00
01/03/2018	2032 On 03-May-18	9.71	Put	Bond Future	141	0	141	0	0.00
01/03/2018	2032 On 02-August-18			Bond Future	8.86	98.1972	8.8592	98.1972	2.00
01/03/2018	2032 On 02-August-18	9.68	Call	Bond Future	6731	7	6731	7	0.00
01/03/2018	2032 On 02-August-18	9.67	Call	Bond Future	6673	7	6673	7	0.00
01/03/2018	2032 On 02-August-18	9.66	Call	Bond Future	6616	7	6616	7	0.00
01/03/2018	2032 On 02-August-18	9.67	Put	Bond Future	804	1	804	1	0.00
01/03/2018	2032 On 02-August-18	9.66	Put	Bond Future	816	1	816	1	0.00
01/03/2018	2032 On 02-August-18	9.68	Put	Bond Future	792	1	792	1	0.00
01/03/2018	2033 On 03-May-18			Bond Future	103.75	103.7481	103.7498	103.7481	6,055.00
01/03/2018	2033 On 03-May-18	107.70	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 03-May-18	107.71	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 03-May-18	107.69	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 03-May-18	107.69	Put	Bond Future	3940	4	3940	4	0.00
01/03/2018	2033 On 03-May-18	107.70	Put	Bond Future	3950	4	3950	4	0.00
01/03/2018	2033 On 03-May-18	107.71	Put	Bond Future	3960	4	3960	4	0.00
01/03/2018	2033 On 02-August-18			Bond Future	105.67	105.6729	105.6740	105.6729	0.00
01/03/2018	2033 On 02-August-18	109.92	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 02-August-18	109.94	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 02-August-18	109.93	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2033 On 02-August-18	109.93	Put	Bond Future	4256	4	4256	4	0.00
01/03/2018	2033 On 02-August-18	109.94	Put	Bond Future	4266	4	4266	4	0.00
01/03/2018	2033 On 02-August-18	109.92	Put	Bond Future	4246	4	4246	4	0.00
01/03/2018	2037 On 03-May-18			Bond Future	9.08	97.4093	9.0767	97.4093	48,380.00
01/03/2018	2037 On 03-May-18	9.97	Call	Bond Future	7406	8	7406	8	0.00
01/03/2018	2037 On 03-May-18	9.99	Call	Bond Future	7548	8	7548	8	0.00
01/03/2018	2037 On 03-May-18	9.98	Call	Bond Future	7477	8	7477	8	0.00
01/03/2018	2037 On 03-May-18	9.98	Put	Bond Future	186	0	186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	2037 On 03-May-18	9.97	Put	Bond Future	191	0	191	0	0.00
01/03/2018	2037 On 03-May-18	9.99	Put	Bond Future	181	0	181	0	0.00
01/03/2018	2037 On 02-August-18			Bond Future	9.12	94.9559	9.1226	94.9559	731.00
01/03/2018	2037 On 02-August-18	9.95	Call	Bond Future	7614	8	7614	8	0.00
01/03/2018	2037 On 02-August-18	9.96	Call	Bond Future	7676	8	7676	8	0.00
01/03/2018	2037 On 02-August-18	9.97	Call	Bond Future	7738	8	7738	8	0.00
01/03/2018	2037 On 02-August-18	9.97	Put	Bond Future	948	1	948	1	0.00
01/03/2018	2037 On 02-August-18	9.95	Put	Bond Future	975	1	975	1	0.00
01/03/2018	2037 On 02-August-18	9.96	Put	Bond Future	962	1	962	1	0.00
01/03/2018	2038 On 03-May-18			Bond Future	127.15	127.5473	127.1482	127.5473	8,991.00
01/03/2018	2038 On 03-May-18	132.27	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 03-May-18	132.28	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 03-May-18	132.29	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 03-May-18	132.29	Put	Bond Future	5142	5	5142	5	0.00
01/03/2018	2038 On 03-May-18	132.27	Put	Bond Future	5122	5	5122	5	0.00
01/03/2018	2038 On 03-May-18	132.28	Put	Bond Future	5132	5	5132	5	0.00
01/03/2018	2038 On 02-August-18			Bond Future	127.95	128.3607	127.9534	128.3607	0.00
01/03/2018	2038 On 02-August-18	134.54	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 02-August-18	134.55	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 02-August-18	134.53	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2038 On 02-August-18	134.53	Put	Bond Future	6577	6	6577	6	0.00
01/03/2018	2038 On 02-August-18	134.54	Put	Bond Future	6587	6	6587	6	0.00
01/03/2018	2038 On 02-August-18	134.55	Put	Bond Future	6597	6	6597	6	0.00
01/03/2018	2040 On 03-May-18			Bond Future	9.13	101.6735	9.1263	101.6735	40,145.00
01/03/2018	2040 On 03-May-18	10.07	Call	Bond Future	8377	9	8377	9	0.00
01/03/2018	2040 On 03-May-18	8.50	Call	Bond Future	219	0	219	0	750.00
01/03/2018	2040 On 03-May-18	10.06	Call	Bond Future	8303	9	8303	9	0.00
01/03/2018	2040 On 03-May-18	10.00	Call	Bond Future	7858	8	7858	8	1,500.00
01/03/2018	2040 On 03-May-18	9.00	Call	Bond Future	1455	2	1455	2	1,500.00
01/03/2018	2040 On 03-May-18	10.08	Call	Bond Future	8452	9	8452	9	0.00
01/03/2018	2040 On 03-May-18	9.00	Put	Bond Future	2641	2	2641	2	0.00
01/03/2018	2040 On 03-May-18	10.06	Put	Bond Future	197	0	197	0	0.00
01/03/2018	2040 On 03-May-18	10.00	Put	Bond Future	240	0	240	0	0.00
01/03/2018	2040 On 03-May-18	10.07	Put	Bond Future	191	0	191	0	0.00

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01/03/2018	2040 On 03-May-18	8.50	Put	Bond Future	6324	6	6324	6	0.00
01/03/2018	2040 On 03-May-18	10.08	Put	Bond Future	184	0	184	0	0.00
01/03/2018	2040 On 02-August-18			Bond Future	9.17	99.0486	9.1719	99.0486	420.00
01/03/2018	2040 On 02-August-18	10.05	Call	Bond Future	8577	9	8577	9	0.00
01/03/2018	2040 On 02-August-18	10.04	Call	Bond Future	8510	9	8510	9	0.00
01/03/2018	2040 On 02-August-18	10.03	Call	Bond Future	8444	9	8444	9	0.00
01/03/2018	2040 On 02-August-18	10.04	Put	Bond Future	1015	1	1015	1	0.00
01/03/2018	2040 On 02-August-18	10.03	Put	Bond Future	1030	1	1030	1	0.00
01/03/2018	2040 On 02-August-18	10.05	Put	Bond Future	1001	1	1001	1	0.00
01/03/2018	2044 On 03-May-18			Bond Future	9.17	98.7697	9.1655	98.7697	23,703.00
01/03/2018	2044 On 03-May-18	10.11	Call	Bond Future	8512	9	8512	9	0.00
01/03/2018	2044 On 03-May-18	10.10	Call	Bond Future	8437	9	8437	9	0.00
01/03/2018	2044 On 03-May-18	10.09	Call	Bond Future	8361	9	8361	9	0.00
01/03/2018	2044 On 03-May-18	10.10	Put	Bond Future	209	0	209	0	0.00
01/03/2018	2044 On 03-May-18	10.09	Put	Bond Future	214	0	214	0	0.00
01/03/2018	2044 On 03-May-18	10.11	Put	Bond Future	202	0	202	0	0.00
01/03/2018	2044 On 02-August-18			Bond Future	9.21	96.2164	9.2097	96.2164	0.00
01/03/2018	2044 On 02-August-18	10.05	Call	Bond Future	8500	9	8500	9	0.00
01/03/2018	2044 On 02-August-18	10.07	Call	Bond Future	8634	9	8634	9	0.00
01/03/2018	2044 On 02-August-18	10.06	Call	Bond Future	8567	9	8567	9	0.00
01/03/2018	2044 On 02-August-18	10.06	Put	Bond Future	1100	1	1100	1	0.00
01/03/2018	2044 On 02-August-18	10.07	Put	Bond Future	1086	1	1086	1	0.00
01/03/2018	2044 On 02-August-18	10.05	Put	Bond Future	1116	1	1116	1	0.00
01/03/2018	2046 On 03-May-18			Bond Future	118.90	119.3682	118.8998	119.3682	10,874.00
01/03/2018	2046 On 03-May-18	127.93	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2046 On 03-May-18	127.95	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2046 On 03-May-18	127.94	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2046 On 03-May-18	127.94	Put	Bond Future	9040	9	9040	9	0.00
01/03/2018	2046 On 03-May-18	127.95	Put	Bond Future	9050	9	9050	9	0.00
01/03/2018	2046 On 03-May-18	127.93	Put	Bond Future	9030	9	9030	9	0.00
01/03/2018	2046 On 02-August-18			Bond Future	121.10	121.5828	121.1049	121.5828	0.00
01/03/2018	2046 On 02-August-18	128.78	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2046 On 02-August-18	128.79	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2046 On 02-August-18	128.77	Call	Bond Future	0	0	0	0	0.00

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01/03/2018	2046 On 02-August-18	128.79	Put	Bond Future	7685	7	7685	7	0.00
01/03/2018	2046 On 02-August-18	128.77	Put	Bond Future	7665	7	7665	7	0.00
01/03/2018	2046 On 02-August-18	128.78	Put	Bond Future	7675	7	7675	7	0.00
01/03/2018	2050 On 03-May-18			Bond Future	126.70	126.6985	126.7010	126.6985	9,788.00
01/03/2018	2050 On 03-May-18	135.61	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 03-May-18	135.62	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 03-May-18	135.63	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 03-May-18	135.63	Put	Bond Future	8929	9	8929	9	0.00
01/03/2018	2050 On 03-May-18	135.61	Put	Bond Future	8909	9	8909	9	0.00
01/03/2018	2050 On 03-May-18	135.62	Put	Bond Future	8919	9	8919	9	0.00
01/03/2018	2050 On 02-August-18			Bond Future	127.32	127.3162	127.3178	127.3162	0.00
01/03/2018	2050 On 02-August-18	137.54	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 02-August-18	137.53	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 02-August-18	137.52	Call	Bond Future	0	0	0	0	0.00
01/03/2018	2050 On 02-August-18	137.54	Put	Bond Future	10222	10	10222	10	0.00
01/03/2018	2050 On 02-August-18	137.52	Put	Bond Future	10202	10	10202	10	0.00
01/03/2018	2050 On 02-August-18	137.53	Put	Bond Future	10212	10	10212	10	0.00
01/03/2018	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	AL37 On 03-May-18			Index Future	589.25	589.4340	589.2480	589.4340	0.00
01/03/2018	AL37 On 02-August-18			Index Future	600.15	600.3420	600.1470	600.3420	0.00
01/03/2018	AL7T On 03-May-18			Index Future	690.09	690.4350	690.0860	690.4350	0.00
01/03/2018	AL7T On 02-August-18			Index Future	702.85	703.2120	702.8510	703.2120	0.00
01/03/2018	ALBI On 03-May-18			Index Future	629.05	630.4610	629.0500	630.4610	814.00
01/03/2018	ALBI On 02-August-18			Index Future	640.69	642.1280	640.6860	642.1280	0.00
01/03/2018	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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01/03/2018	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2018	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2018	EL28 On 03-May-18			Bond Future	129.80	129.6780	129.7970	129.6780	0.00
01/03/2018	EL28 On 03-May-18	133.19	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 03-May-18	133.18	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 03-May-18	133.20	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 03-May-18	133.18	Put	Bond Future	3383	4	3383	4	0.00
01/03/2018	EL28 On 03-May-18	133.19	Put	Bond Future	3393	4	3393	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	EL28 On 03-May-18	133.20	Put	Bond Future	3403	4	3403	4	0.00
01/03/2018	EL28 On 02-August-18			Bond Future	132.20	132.0836	132.2041	132.0836	0.00
01/03/2018	EL28 On 02-August-18	134.93	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 02-August-18	134.95	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 02-August-18	134.94	Call	Bond Future	0	0	0	0	0.00
01/03/2018	EL28 On 02-August-18	134.94	Put	Bond Future	2736	3	2736	3	0.00
01/03/2018	EL28 On 02-August-18	134.95	Put	Bond Future	2746	3	2746	3	0.00
01/03/2018	EL28 On 02-August-18	134.93	Put	Bond Future	2726	3	2726	3	0.00
01/03/2018	ES33 On 03-May-18			Bond Future	10.40	79.2409	10.4038	79.2409	9,466.00
01/03/2018	ES33 On 03-May-18	11.20	Call	Bond Future	4809	5	4809	5	0.00
01/03/2018	ES33 On 03-May-18	11.22	Call	Bond Future	4924	5	4924	5	0.00
01/03/2018	ES33 On 03-May-18	11.21	Call	Bond Future	4866	5	4866	5	0.00
01/03/2018	ES33 On 03-May-18	11.21	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES33 On 03-May-18	11.20	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES33 On 03-May-18	11.22	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES33 On 02-August-18			Bond Future	10.49	80.7073	10.4908	80.7073	0.00
01/03/2018	ES33 On 02-August-18	11.14	Call	Bond Future	3897	4	3897	4	0.00
01/03/2018	ES33 On 02-August-18	11.15	Call	Bond Future	3955	4	3955	4	0.00
01/03/2018	ES33 On 02-August-18	11.16	Call	Bond Future	4013	4	4013	4	0.00
01/03/2018	ES33 On 02-August-18	11.16	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES33 On 02-August-18	11.14	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES33 On 02-August-18	11.15	Put	Bond Future	0	0	0	0	0.00
01/03/2018	ES42 On 03-May-18			Bond Future	10.54	82.9335	10.5389	82.9335	7,957.00
01/03/2018	ES42 On 02-August-18			Bond Future	10.62	84.4681	10.6221	84.4681	0.00
01/03/2018	GOVI On 03-May-18			GOVI	626.46	627.6670	626.4550	627.6670	617.00
01/03/2018	GOVI On 03-May-18	590.29	Call	GOVI	361650	37	361650	37	0.00
01/03/2018	GOVI On 03-May-18	590.27	Call	GOVI	361850	37	361850	37	0.00
01/03/2018	GOVI On 03-May-18	590.28	Call	GOVI	361750	37	361750	37	0.00
01/03/2018	GOVI On 03-May-18	590.28	Put	GOVI	0	0	0	0	0.00
01/03/2018	GOVI On 03-May-18	590.29	Put	GOVI	0	0	0	0	0.00
01/03/2018	GOVI On 03-May-18	590.27	Put	GOVI	0	0	0	0	0.00
01/03/2018	GOVI On 02-August-18			GOVI	638.04	639.2830	638.0420	639.2830	0.00
01/03/2018	GOVI On 02-August-18	605.71	Call	GOVI	323320	34	323320	34	0.00
01/03/2018	GOVI On 02-August-18	605.72	Call	GOVI	323220	34	323220	34	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	GOVI On 02-August-18	605.70	Call	GOVI	323420	34	323420	34	0.00
01/03/2018	GOVI On 02-August-18	605.70	Put	GOVI	0	0	0	0	0.00
01/03/2018	GOVI On 02-August-18	605.71	Put	GOVI	0	0	0	0	0.00
01/03/2018	GOVI On 02-August-18	605.72	Put	GOVI	0	0	0	0	0.00
01/03/2018	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2018	IGOV On 03-May-18			Index Future	253.89	254.0340	253.8900	254.0340	1,129.00
01/03/2018	IGOV On 02-August-18			Index Future	258.60	258.7460	258.5980	258.7460	0.00
01/03/2018	IS01 On 15-March-18			Interest Rate Swap	99.72	99.7200	99.7200	99.7200	0.00
01/03/2018	IS01 On 21-June-18			Interest Rate Swap	99.89	99.9000	99.8900	99.9000	0.00
01/03/2018	IS01 On 20-September-18			Interest Rate Swap	100.02	100.0400	100.0200	100.0400	0.00
01/03/2018	IS01 On 20-December-18			Interest Rate Swap	100.43	100.4700	100.4300	100.4700	0.00
01/03/2018	IS01 On 22-March-19			Interest Rate Swap	99.41	99.4600	99.4100	99.4600	0.00
01/03/2018	IS02 On 16-March-18			Interest Rate Swap	99.01	99.0100	99.0100	99.0100	0.00
01/03/2018	IS02 On 15-June-18			Interest Rate Swap	98.58	98.5900	98.5800	98.5900	0.00
01/03/2018	IS02 On 21-September-18			Interest Rate Swap	98.48	98.5100	98.4800	98.5100	0.00
01/03/2018	IS02 On 21-December-18			Interest Rate Swap	98.81	98.8500	98.8100	98.8500	0.00
01/03/2018	IS02 On 15-March-19			Interest Rate Swap	99.17	99.2100	99.1700	99.2100	0.00
01/03/2018	IS02 On 21-June-19			Interest Rate Swap	99.47	99.5300	99.4700	99.5300	0.00
01/03/2018	IS02 On 20-September-19			Interest Rate Swap	99.80	99.8700	99.8000	99.8700	0.00
01/03/2018	IS02 On 20-December-19			Interest Rate Swap	100.67	100.7600	100.6700	100.7600	0.00
01/03/2018	IS02 On 23-March-20			Interest Rate Swap	98.34	98.4500	98.3400	98.4500	0.00
01/03/2018	IS05 On 17-December-20			Interest Rate Swap	95.65	95.7600	95.6500	95.7600	0.00
01/03/2018	IS05 On 16-March-21			Interest Rate Swap	94.82	94.9200	94.8200	94.9200	0.00
01/03/2018	IS05 On 15-June-21			Interest Rate Swap	93.95	94.0400	93.9500	94.0400	0.00
01/03/2018	IS05 On 21-September-21			Interest Rate Swap	94.06	94.1400	94.0600	94.1400	0.00
01/03/2018	IS05 On 21-December-21			Interest Rate Swap	96.20	96.2700	96.2000	96.2700	51.00
01/03/2018	IS05 On 15-March-22			Interest Rate Swap	96.28	96.3400	96.2800	96.3400	0.00
01/03/2018	IS05 On 21-June-22			Interest Rate Swap	97.40	97.4600	97.4000	97.4600	0.00
01/03/2018	IS05 On 20-September-22			Interest Rate Swap	99.55	99.5900	99.5500	99.5900	0.00
01/03/2018	IS05 On 20-December-22			Interest Rate Swap	100.74	100.7800	100.7400	100.7800	0.00
01/03/2018	IS05 On 22-March-23			Interest Rate Swap	95.76	95.8100	95.7600	95.8100	0.00
01/03/2018	IS10 On 17-December-25			Interest Rate Swap	93.27	93.4300	93.2700	93.4300	0.00
01/03/2018	IS10 On 16-March-26			Interest Rate Swap	90.20	90.3600	90.2000	90.3600	0.00
01/03/2018	IS10 On 15-June-26			Interest Rate Swap	88.88	89.0500	88.8800	89.0500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	IS10 On 21-September-26			Interest Rate Swap	91.01	91.1700	91.0100	91.1700	0.00
01/03/2018	IS10 On 21-December-26			Interest Rate Swap	94.78	94.9300	94.7800	94.9300	0.00
01/03/2018	IS10 On 15-March-27			Interest Rate Swap	93.30	93.4400	93.3000	93.4400	0.00
01/03/2018	IS10 On 21-June-27			Interest Rate Swap	95.32	95.4600	95.3200	95.4600	0.00
01/03/2018	IS10 On 20-September-27			Interest Rate Swap	99.02	99.1500	99.0200	99.1500	0.00
01/03/2018	IS10 On 20-December-27			Interest Rate Swap	99.32	99.4500	99.3200	99.4500	0.00
01/03/2018	IS10 On 22-March-28			Interest Rate Swap	94.46	94.6000	94.4600	94.6000	0.00
01/03/2018	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2018	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2018	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2018	JBAF On 20-March-18			Jibar Tradeable Future	6.97	92.8900	6.9700	92.8900	2,500.00
01/03/2018	JBAF On 18-April-18			Jibar Tradeable Future	6.93	92.9800	6.9300	92.9800	0.00
01/03/2018	JBAF On 20-June-18			Jibar Tradeable Future	6.88	93.0800	6.8800	93.0800	0.00
01/03/2018	JBAF On 19-September-18			Jibar Tradeable Future	6.73	93.1800	6.7300	93.1800	0.00
01/03/2018	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
01/03/2018	JBAF On 19-December-18			Jibar Tradeable Future	6.74	93.2000	6.7400	93.2000	35,000.00
01/03/2018	JBAF On 20-March-19			Jibar Tradeable Future	6.78	93.1900	6.7800	93.1900	0.00
01/03/2018	JBAF On 19-June-19			Jibar Tradeable Future	6.84	93.1500	6.8400	93.1500	0.00
01/03/2018	JBAF On 18-September-19			Jibar Tradeable Future	6.92	93.0800	6.9200	93.0800	0.00
01/03/2018	R023 On 03-May-18			Bond Future	7.48	102.5564	7.4794	102.5564	66,472.00
01/03/2018	R023 On 03-May-18	8.27	Call	Bond Future	3151	3	3151	3	0.00
01/03/2018	R023 On 03-May-18	8.28	Call	Bond Future	3188	3	3188	3	0.00
01/03/2018	R023 On 03-May-18	8.29	Call	Bond Future	3225	3	3225	3	0.00
01/03/2018	R023 On 03-May-18	9.19	Call	Bond Future	6582	7	6582	7	0.00
01/03/2018	R023 On 03-May-18	9.19	Put	Bond Future	0	0	0	0	2,500.00
01/03/2018	R023 On 03-May-18	8.28	Put	Bond Future	40	0	40	0	0.00
01/03/2018	R023 On 03-May-18	8.29	Put	Bond Future	39	0	39	0	0.00
01/03/2018	R023 On 03-May-18	8.27	Put	Bond Future	42	0	42	0	0.00
01/03/2018	R035 On 03-May-18			Bond Future	8.97	101.0572	8.9731	101.0572	66,773.00
01/03/2018	R035 On 03-May-18	8.75	Call	Bond Future	1484	2	1484	2	1,000.00
01/03/2018	R035 On 03-May-18	9.25	Call	Bond Future	3606	4	3606	4	0.00
01/03/2018	R035 On 03-May-18	9.90	Call	Bond Future	7715	8	7715	8	0.00
01/03/2018	R035 On 03-May-18	9.91	Call	Bond Future	7784	8	7784	8	0.00
01/03/2018	R035 On 03-May-18	9.89	Call	Bond Future	7646	8	7646	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R035 On 03-May-18	9.89	Put	Bond Future	249	0	249	0	0.00
01/03/2018	R035 On 03-May-18	9.90	Put	Bond Future	242	0	242	0	0.00
01/03/2018	R035 On 03-May-18	9.25	Put	Bond Future	1281	1	1281	1	1,000.00
01/03/2018	R035 On 03-May-18	9.91	Put	Bond Future	235	0	235	0	0.00
01/03/2018	R035 On 03-May-18	8.75	Put	Bond Future	3418	3	3418	3	0.00
01/03/2018	R035 On 02-August-18			Bond Future	9.01	102.9274	9.0141	102.9274	3.00
01/03/2018	R035 On 02-August-18	9.42	Call	Bond Future	5692	6	5692	6	0.00
01/03/2018	R035 On 02-August-18	9.44	Call	Bond Future	5795	6	5795	6	0.00
01/03/2018	R035 On 02-August-18	9.43	Call	Bond Future	5743	6	5743	6	0.00
01/03/2018	R035 On 02-August-18	9.44	Put	Bond Future	2293	2	2293	2	0.00
01/03/2018	R035 On 02-August-18	9.43	Put	Bond Future	2321	2	2321	2	0.00
01/03/2018	R035 On 02-August-18	9.42	Put	Bond Future	2350	2	2350	2	0.00
01/03/2018	R186 On 03-May-18			Bond Future	8.15	118.4078	8.1461	118.4078	200,345.00
01/03/2018	R186 On 03-May-18	8.93	Call	Bond Future	5203	5	5203	5	0.00
01/03/2018	R186 On 03-May-18	10.14	Call	Bond Future	12347	12	12347	12	0.00
01/03/2018	R186 On 03-May-18	9.30	Call	Bond Future	7400	7	7400	7	1,120.00
01/03/2018	R186 On 03-May-18	8.69	Call	Bond Future	3827	4	3827	4	0.00
01/03/2018	R186 On 03-May-18	8.50	Call	Bond Future	2814	3	2814	3	0.00
01/03/2018	R186 On 03-May-18	7.85	Call	Bond Future	466	0	466	0	500.00
01/03/2018	R186 On 03-May-18	8.92	Call	Bond Future	5144	5	5144	5	0.00
01/03/2018	R186 On 03-May-18	9.19	Call	Bond Future	6744	7	6744	7	0.00
01/03/2018	R186 On 03-May-18	8.70	Call	Bond Future	3883	4	3883	4	0.00
01/03/2018	R186 On 03-May-18	8.85	Call	Bond Future	4736	5	4736	5	0.00
01/03/2018	R186 On 03-May-18	9.75	Call	Bond Future	10078	10	10078	10	0.00
01/03/2018	R186 On 03-May-18	8.91	Call	Bond Future	5086	5	5086	5	0.00
01/03/2018	R186 On 03-May-18	9.72	Call	Bond Future	9901	10	9901	10	0.00
01/03/2018	R186 On 03-May-18	8.40	Call	Bond Future	2323	2	2323	2	7.00
01/03/2018	R186 On 03-May-18	8.00	Call	Bond Future	809	1	809	1	7.00
01/03/2018	R186 On 03-May-18	8.35	Call	Bond Future	2091	2	2091	2	0.00
01/03/2018	R186 On 03-May-18	8.45	Call	Bond Future	2564	3	2564	3	0.00
01/03/2018	R186 On 03-May-18	8.69	Put	Bond Future	272	0	272	0	0.00
01/03/2018	R186 On 03-May-18	8.70	Put	Bond Future	263	0	263	0	0.00
01/03/2018	R186 On 03-May-18	8.50	Put	Bond Future	484	0	484	0	3,500.00
01/03/2018	R186 On 03-May-18	9.19	Put	Bond Future	48	0	48	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R186 On 03-May-18	8.92	Put	Bond Future	129	0	129	0	0.00
01/03/2018	R186 On 03-May-18	9.75	Put	Bond Future	3	0	3	0	3,200.00
01/03/2018	R186 On 03-May-18	8.85	Put	Bond Future	163	0	163	0	4,745.00
01/03/2018	R186 On 03-May-18	8.91	Put	Bond Future	134	0	134	0	0.00
01/03/2018	R186 On 03-May-18	10.14	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R186 On 03-May-18	9.72	Put	Bond Future	3	0	3	0	10,640.00
01/03/2018	R186 On 03-May-18	8.40	Put	Bond Future	645	1	645	1	3,500.00
01/03/2018	R186 On 03-May-18	8.35	Put	Bond Future	741	1	741	1	500.00
01/03/2018	R186 On 03-May-18	8.45	Put	Bond Future	559	1	559	1	0.00
01/03/2018	R186 On 03-May-18	8.00	Put	Bond Future	1789	2	1789	2	0.00
01/03/2018	R186 On 03-May-18	7.85	Put	Bond Future	2465	2	2465	2	0.00
01/03/2018	R186 On 03-May-18	9.30	Put	Bond Future	29	0	29	0	0.00
01/03/2018	R186 On 03-May-18	8.93	Put	Bond Future	125	0	125	0	0.00
01/03/2018	R186 On 02-August-18			Bond Future	8.17	115.2987	8.1747	115.2987	191.00
01/03/2018	R186 On 02-August-18	8.47	Call	Bond Future	3206	3	3206	3	0.00
01/03/2018	R186 On 02-August-18	8.25	Call	Bond Future	2319	2	2319	2	1,470.00
01/03/2018	R186 On 02-August-18	8.46	Call	Bond Future	3162	3	3162	3	0.00
01/03/2018	R186 On 02-August-18	7.50	Call	Bond Future	444	0	444	0	1,470.00
01/03/2018	R186 On 02-August-18	8.48	Call	Bond Future	3249	3	3249	3	0.00
01/03/2018	R186 On 02-August-18	8.25	Put	Bond Future	1830	2	1830	2	0.00
01/03/2018	R186 On 02-August-18	7.50	Put	Bond Future	4949	5	4949	5	0.00
01/03/2018	R186 On 02-August-18	8.46	Put	Bond Future	1324	1	1324	1	0.00
01/03/2018	R186 On 02-August-18	8.48	Put	Bond Future	1283	1	1283	1	0.00
01/03/2018	R186 On 02-August-18	8.47	Put	Bond Future	1304	1	1304	1	0.00
01/03/2018	R186 On 01-November-18			Bond Future	8.20	117.4652	8.1990	117.4652	0.00
01/03/2018	R186 On 01-November-18	8.46	Call	Bond Future	3597	4	3597	4	5,000.00
01/03/2018	R186 On 01-November-18	8.53	Call	Bond Future	3879	4	3879	4	0.00
01/03/2018	R186 On 01-November-18	9.14	Call	Bond Future	6640	7	6640	7	0.00
01/03/2018	R186 On 01-November-18	8.52	Call	Bond Future	3838	4	3838	4	0.00
01/03/2018	R186 On 01-November-18	7.96	Call	Bond Future	1885	2	1885	2	5,000.00
01/03/2018	R186 On 01-November-18	8.54	Call	Bond Future	3920	4	3920	4	0.00
01/03/2018	R186 On 01-November-18	9.14	Put	Bond Future	865	1	865	1	5,000.00
01/03/2018	R186 On 01-November-18	8.52	Put	Bond Future	1823	2	1823	2	0.00
01/03/2018	R186 On 01-November-18	7.96	Put	Bond Future	3416	3	3416	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R186 On 01-November-18	8.54	Put	Bond Future	1781	2	1781	2	0.00
01/03/2018	R186 On 01-November-18	8.53	Put	Bond Future	1802	2	1802	2	0.00
01/03/2018	R186 On 01-November-18	8.46	Put	Bond Future	1955	2	1955	2	0.00
01/03/2018	R197 On 03-May-18			Bond Future	306.53	306.3743	306.5270	306.3743	2,388.00
01/03/2018	R197 On 03-May-18	304.44	Call	Bond Future	2087	2	2087	2	0.00
01/03/2018	R197 On 03-May-18	304.46	Call	Bond Future	2067	2	2067	2	0.00
01/03/2018	R197 On 03-May-18	304.45	Call	Bond Future	2077	2	2077	2	0.00
01/03/2018	R197 On 03-May-18	304.45	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R197 On 03-May-18	304.46	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R197 On 03-May-18	304.44	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R202 On 03-May-18			Bond Future	238.79	238.7842	238.7882	238.7842	23,064.00
01/03/2018	R202 On 03-May-18	247.47	Call	Bond Future	80	0	80	0	0.00
01/03/2018	R202 On 03-May-18	247.48	Call	Bond Future	80	0	80	0	0.00
01/03/2018	R202 On 03-May-18	247.49	Call	Bond Future	79	0	79	0	0.00
01/03/2018	R202 On 03-May-18	247.49	Put	Bond Future	8781	9	8781	9	0.00
01/03/2018	R202 On 03-May-18	247.47	Put	Bond Future	8762	9	8762	9	0.00
01/03/2018	R202 On 03-May-18	247.48	Put	Bond Future	8771	9	8771	9	0.00
01/03/2018	R204 On 03-May-18			Bond Future	6.26	104.0348	6.2578	104.0348	22,162.00
01/03/2018	R204 On 03-May-18	7.09	Call	Bond Future	503	0	503	0	0.00
01/03/2018	R204 On 03-May-18	7.10	Call	Bond Future	509	0	509	0	0.00
01/03/2018	R204 On 03-May-18	7.08	Call	Bond Future	497	0	497	0	0.00
01/03/2018	R204 On 03-May-18	7.08	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R204 On 03-May-18	7.09	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R204 On 03-May-18	7.10	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R207 On 03-May-18			Bond Future	6.65	103.2059	6.6488	103.2059	25,672.00
01/03/2018	R207 On 03-May-18	7.58	Call	Bond Future	1462	1	1462	1	0.00
01/03/2018	R207 On 03-May-18	7.57	Call	Bond Future	1447	1	1447	1	0.00
01/03/2018	R207 On 03-May-18	7.56	Call	Bond Future	1431	1	1431	1	0.00
01/03/2018	R207 On 03-May-18	7.57	Put	Bond Future	1	0	1	0	0.00
01/03/2018	R207 On 03-May-18	7.56	Put	Bond Future	1	0	1	0	0.00
01/03/2018	R207 On 03-May-18	7.58	Put	Bond Future	1	0	1	0	0.00
01/03/2018	R208 On 03-May-18			Bond Future	7.01	100.0257	7.0140	100.0257	35,989.00
01/03/2018	R208 On 03-May-18	7.77	Call	Bond Future	1937	2	1937	2	0.00
01/03/2018	R208 On 03-May-18	7.78	Call	Bond Future	1961	2	1961	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R208 On 03-May-18	7.79	Call	Bond Future	1985	2	1985	2	0.00
01/03/2018	R208 On 03-May-18	7.78	Put	Bond Future	15	0	15	0	0.00
01/03/2018	R208 On 03-May-18	7.79	Put	Bond Future	15	0	15	0	0.00
01/03/2018	R208 On 03-May-18	7.77	Put	Bond Future	16	0	16	0	0.00
01/03/2018	R209 On 03-May-18			Bond Future	8.97	76.8262	8.9719	76.8262	80,695.00
01/03/2018	R209 On 03-May-18	9.85	Call	Bond Future	6132	6	6132	6	0.00
01/03/2018	R209 On 03-May-18	10.22	Call	Bond Future	8329	9	8329	9	0.00
01/03/2018	R209 On 03-May-18	10.00	Call	Bond Future	7022	7	7022	7	0.00
01/03/2018	R209 On 03-May-18	10.73	Call	Bond Future	11296	12	11296	12	0.00
01/03/2018	R209 On 03-May-18	9.75	Call	Bond Future	5537	6	5537	6	435.00
01/03/2018	R209 On 03-May-18	9.77	Call	Bond Future	5655	6	5655	6	0.00
01/03/2018	R209 On 03-May-18	9.30	Call	Bond Future	3001	3	3001	3	1,321.00
01/03/2018	R209 On 03-May-18	9.86	Call	Bond Future	6192	6	6192	6	0.00
01/03/2018	R209 On 03-May-18	9.84	Call	Bond Future	6072	6	6072	6	0.00
01/03/2018	R209 On 03-May-18	9.19	Call	Bond Future	2453	3	2453	3	250.00
01/03/2018	R209 On 03-May-18	9.47	Call	Bond Future	3917	4	3917	4	0.00
01/03/2018	R209 On 03-May-18	8.95	Call	Bond Future	1424	2	1424	2	1,321.00
01/03/2018	R209 On 03-May-18	9.86	Put	Bond Future	149	0	149	0	0.00
01/03/2018	R209 On 03-May-18	9.84	Put	Bond Future	157	0	157	0	0.00
01/03/2018	R209 On 03-May-18	9.19	Put	Bond Future	900	1	900	1	0.00
01/03/2018	R209 On 03-May-18	10.00	Put	Bond Future	92	0	92	0	11,067.00
01/03/2018	R209 On 03-May-18	9.47	Put	Bond Future	437	0	437	0	250.00
01/03/2018	R209 On 03-May-18	9.77	Put	Bond Future	192	0	192	0	250.00
01/03/2018	R209 On 03-May-18	9.30	Put	Bond Future	682	1	682	1	0.00
01/03/2018	R209 On 03-May-18	8.95	Put	Bond Future	1582	1	1582	1	0.00
01/03/2018	R209 On 03-May-18	9.85	Put	Bond Future	153	0	153	0	0.00
01/03/2018	R209 On 03-May-18	10.22	Put	Bond Future	39	0	39	0	435.00
01/03/2018	R209 On 03-May-18	9.75	Put	Bond Future	203	0	203	0	0.00
01/03/2018	R209 On 03-May-18	10.73	Put	Bond Future	4	0	4	0	435.00
01/03/2018	R209 On 02-August-18			Bond Future	9.01	78.2479	9.0099	78.2479	816.00
01/03/2018	R209 On 02-August-18	10.84	Call	Bond Future	11710	12	11710	12	0.00
01/03/2018	R209 On 02-August-18	10.21	Call	Bond Future	8328	9	8328	9	0.00
01/03/2018	R209 On 02-August-18	9.66	Call	Bond Future	5466	6	5466	6	435.00
01/03/2018	R209 On 02-August-18	10.38	Call	Bond Future	9235	9	9235	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R209 On 02-August-18	10.39	Call	Bond Future	9289	9	9289	9	0.00
01/03/2018	R209 On 02-August-18	10.40	Call	Bond Future	9343	10	9343	10	0.00
01/03/2018	R209 On 02-August-18	10.40	Put	Bond Future	269	0	269	0	0.00
01/03/2018	R209 On 02-August-18	9.66	Put	Bond Future	1009	1	1009	1	0.00
01/03/2018	R209 On 02-August-18	10.38	Put	Bond Future	280	0	280	0	0.00
01/03/2018	R209 On 02-August-18	10.39	Put	Bond Future	274	0	274	0	0.00
01/03/2018	R209 On 02-August-18	10.21	Put	Bond Future	396	0	396	0	435.00
01/03/2018	R209 On 02-August-18	10.84	Put	Bond Future	101	0	101	0	435.00
01/03/2018	R209 On 01-November-18			Bond Future	9.05	76.5693	9.0468	76.5693	0.00
01/03/2018	R209 On 01-November-18	1 016.01	Call	Bond Future	75453	76	75453	76	0.00
01/03/2018	R209 On 01-November-18	1 016.00	Call	Bond Future	75453	76	75453	76	0.00
01/03/2018	R209 On 01-November-18	9.97	Call	Bond Future	7364	8	7364	8	0.00
01/03/2018	R209 On 01-November-18	1 015.99	Call	Bond Future	75453	76	75453	76	0.00
01/03/2018	R209 On 01-November-18	9.34	Call	Bond Future	4399	5	4399	5	0.00
01/03/2018	R209 On 01-November-18	9.94	Call	Bond Future	7215	7	7215	7	0.00
01/03/2018	R209 On 01-November-18	10.57	Call	Bond Future	10292	10	10292	10	0.00
01/03/2018	R209 On 01-November-18	10.57	Put	Bond Future	513	0	513	0	0.00
01/03/2018	R209 On 01-November-18	9.94	Put	Bond Future	1240	1	1240	1	0.00
01/03/2018	R209 On 01-November-18	1 016.00	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R209 On 01-November-18	9.97	Put	Bond Future	1201	1	1201	1	0.00
01/03/2018	R209 On 01-November-18	1 015.99	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R209 On 01-November-18	9.34	Put	Bond Future	2358	2	2358	2	0.00
01/03/2018	R209 On 01-November-18	1 016.01	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R210 On 03-May-18			Bond Future	188.22	188.0512	188.2196	188.0512	2,159.00
01/03/2018	R210 On 03-May-18	191.46	Call	Bond Future	0	0	0	0	0.00
01/03/2018	R210 On 03-May-18	191.45	Call	Bond Future	0	0	0	0	0.00
01/03/2018	R210 On 03-May-18	191.44	Call	Bond Future	0	0	0	0	0.00
01/03/2018	R210 On 03-May-18	191.45	Put	Bond Future	3230	3	3230	3	0.00
01/03/2018	R210 On 03-May-18	191.44	Put	Bond Future	3220	3	3220	3	0.00
01/03/2018	R210 On 03-May-18	191.46	Put	Bond Future	3240	3	3240	3	0.00
01/03/2018	R212 On 03-May-18			Bond Future	155.43	155.4261	155.4257	155.4261	4,755.00
01/03/2018	R212 On 03-May-18	154.28	Call	Bond Future	1146	1	1146	1	0.00
01/03/2018	R212 On 03-May-18	154.30	Call	Bond Future	1126	1	1126	1	0.00
01/03/2018	R212 On 03-May-18	154.29	Call	Bond Future	1136	1	1136	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2018	R212 On 03-May-18	154.29	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R212 On 03-May-18	154.30	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R212 On 03-May-18	154.28	Put	Bond Future	0	0	0	0	0.00
01/03/2018	R213 On 03-May-18			Bond Future	8.70	88.3887	8.6997	88.3887	45,747.00
01/03/2018	R213 On 03-May-18	9.56	Call	Bond Future	5848	6	5848	6	0.00
01/03/2018	R213 On 03-May-18	9.57	Call	Bond Future	5907	6	5907	6	0.00
01/03/2018	R213 On 03-May-18	9.58	Call	Bond Future	5966	6	5966	6	0.00
01/03/2018	R213 On 03-May-18	9.58	Put	Bond Future	129	0	129	0	0.00
01/03/2018	R213 On 03-May-18	9.56	Put	Bond Future	137	0	137	0	0.00
01/03/2018	R213 On 03-May-18	9.57	Put	Bond Future	133	0	133	0	0.00
01/03/2018	R213 On 02-August-18			Bond Future	8.74	90.0244	8.7354	90.0244	1.00
01/03/2018	R213 On 02-August-18	9.07	Call	Bond Future	3687	4	3687	4	0.00
01/03/2018	R213 On 02-August-18	9.06	Call	Bond Future	3642	4	3642	4	0.00
01/03/2018	R213 On 02-August-18	9.05	Call	Bond Future	3597	4	3597	4	0.00
01/03/2018	R213 On 02-August-18	9.06	Put	Bond Future	1454	1	1454	1	0.00
01/03/2018	R213 On 02-August-18	9.05	Put	Bond Future	1475	1	1475	1	0.00
01/03/2018	R213 On 02-August-18	9.07	Put	Bond Future	1433	1	1433	1	0.00
01/03/2018	R214 On 03-May-18			Bond Future	9.10	76.7632	9.0959	76.7632	47,218.00
01/03/2018	R214 On 03-May-18	9.98	Call	Bond Future	6480	7	6480	7	0.00
01/03/2018	R214 On 03-May-18	9.99	Call	Bond Future	6542	7	6542	7	0.00
01/03/2018	R214 On 03-May-18	9.97	Call	Bond Future	6418	7	6418	7	0.00
01/03/2018	R214 On 03-May-18	9.97	Put	Bond Future	182	0	182	0	0.00
01/03/2018	R214 On 03-May-18	9.98	Put	Bond Future	177	0	177	0	0.00
01/03/2018	R214 On 03-May-18	9.99	Put	Bond Future	172	0	172	0	0.00
01/03/2018	R248 On 03-May-18			Bond Future	9.14	98.1840	9.1414	98.1840	91,404.00
01/03/2018	R248 On 03-May-18	10.07	Call	Bond Future	8651	9	8651	9	0.00
01/03/2018	R248 On 03-May-18	10.06	Call	Bond Future	8574	9	8574	9	0.00
01/03/2018	R248 On 03-May-18	10.05	Call	Bond Future	8498	9	8498	9	0.00
01/03/2018	R248 On 03-May-18	10.06	Put	Bond Future	232	0	232	0	0.00
01/03/2018	R248 On 03-May-18	10.05	Put	Bond Future	240	0	240	0	0.00
01/03/2018	R248 On 03-May-18	10.07	Put	Bond Future	225	0	225	0	0.00